

1.a  $y[n] + y[n-1] = x^2[n]$

Impulse response simply means the output when input is  $\delta[n]$ .

$$y[n] + y[n-1] = \delta^2[n] = \delta[n] \quad (\text{because } \delta \text{ is either } 1 \text{ or } 0, \text{ and } 1=1^2, 0=0^2)$$

$$\xrightarrow{Z} Y(z) + z^{-1} Y(z) = 1 \rightarrow Y(z) = \frac{1}{1+z^{-1}} = \frac{z}{z+1} \xrightarrow{Z^{-1}} \boxed{y[n] = (-1)^n u[n]}$$

This is clearly a nonlinear difference equation, so the impulse response isn't very useful.

1.b  $x[n] = \cos(\omega n)$

$$\cos^2(\omega n) = \frac{1}{2}(1 + \cos(2\omega n)) = \frac{1}{2} + \frac{1}{4}e^{j2\omega n} + \frac{1}{4}e^{-j2\omega n}$$

$$y[n] - y[n-1] = \frac{1}{2} + \frac{1}{4}e^{j2\omega n} + \frac{1}{4}e^{-j2\omega n} = x'[n]$$

Even though our equation is nonlinear, it is equivalent to the equation  $y[n] - y[n-1] = x'[n]$ , which is LTI.  $x'$  is a linear combination of eigen signals.

$$H(z) = \frac{1}{1+z^{-1}}, \quad H(e^{j\omega}) = \frac{1}{1+e^{-j\omega}}$$

$$y[n] = \frac{1}{2}H(e^{j0}) + \frac{1}{4}H(e^{j2\omega})e^{j2\omega n} + \frac{1}{4}H(e^{-j2\omega})e^{-j2\omega n}$$

$$= \boxed{\frac{1}{2} \frac{1}{1+1} + \frac{1}{4} \frac{1}{1+e^{-j2\omega}} e^{j2\omega n} + \frac{1}{4} \frac{1}{1+e^{+j2\omega}} e^{-j2\omega n}}$$

$$= \frac{1}{4} + \frac{1}{2} \left( \frac{1}{2} \frac{1}{1+e^{-j2\omega}} e^{j2\omega n} + \left( \frac{1}{2} \frac{1}{1+e^{+j2\omega}} e^{-j2\omega n} \right)^* \right)$$

$$= \frac{1}{4} + \text{Re} \left( \frac{1}{2} \frac{1}{1+e^{-j2\omega}} e^{j2\omega n} \right) = \frac{1}{4} + \frac{1}{2} \text{Re} \left( \frac{1+e^{+j2\omega}}{2+2\cos(2\omega)} e^{j2\omega n} \right)$$

$$= \boxed{\frac{1}{4} + \frac{1}{8\cos^2(\omega)} (\cos(2\omega n) + \cos(2\omega(n+1)))} \quad \omega \neq \frac{\pi}{2} + \pi k, \quad k=0, \pm 1, \pm 2, \dots$$

1.6 cont

Special case:  $\omega = \frac{\pi}{2} + \pi k$ . These can be reduced to just  $\omega = \frac{\pi}{2}$ ,

$$\cos^2(\omega n) = \cos^2\left(\left(\frac{\pi}{2} + \pi k\right)n\right) = \cos^2\left(\frac{\pi}{2}n + \pi kn\right) = \begin{cases} \cos^2\left(\frac{\pi}{2}n\right) & \text{if } kn \text{ is even} \\ (-\cos\left(\frac{\pi}{2}n\right))^2 & \text{if } kn \text{ is odd} \end{cases}$$

$$= \cos^2\left(\frac{\pi}{2}n\right)$$

$$x'[n] = \frac{1}{2} (1 + \cos(\pi n)) = \frac{1}{2} (1 + (-1)^n)$$

I know I haven't really talked about this, but is a very important special case. The eigenvalue blows up, because it corresponds to a pole of the system.

$$H(e^{j\pi}) = \frac{1}{1+e^{-j\pi}} = \frac{1}{1-1} = \text{undef.}$$

If  $x'[n] = (-1)^n u[n]$ , then it would simply grow linearly.

$$y[n] = Z^{-1} \left\{ \left( \frac{Z}{Z+1} \right)^2 \right\} = Z^{-1} \left\{ \frac{Z}{Z+1} - \frac{Z}{(Z+1)^2} \right\} = ((-1)^n + n(-1)^n) u[n]$$

$$= (n+1)(-1)^n u[n]$$

Thus it is not BIBO stable. This is resonance.

The system is "tuned" for this input, and amplifies it.

This input isn't really an eigensignal, though in

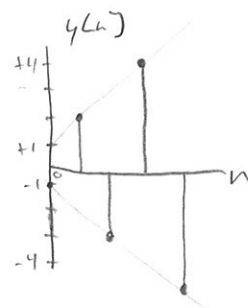
a sense it is if we take the eigenvalue to be infinite.

$\gamma^n$  is still an eigensignal for all LTI systems

for all  $\gamma \in \mathbb{C}$ .  $H(\gamma)$  is still the eigenvalue. But

whenever there is an infinity (in this case, in  $H(\gamma)$ ),

all bets are off and we have to look deeper.



2.]

$$y[n] - \alpha y[n-1] = x[n] = 2u[n]$$

$$\xrightarrow{Z} Y(z) - \alpha z^{-1} Y(z) = \frac{2z}{z-1}$$

$$Y(z) = \frac{1}{1-\alpha z^{-1}} \frac{2z}{z-1} = \frac{2z^2}{(z-\alpha)(z-1)}$$

$$\frac{Y(z)}{z} = \frac{2z}{(z-\alpha)(z-1)} = \frac{A}{z-\alpha} + \frac{B}{z-1}$$

$$A = \lim_{z \rightarrow \alpha} \frac{Y(z)}{z} (z-\alpha) = \lim_{z \rightarrow \alpha} \frac{2z}{z-1} = \frac{2\alpha}{\alpha-1}$$

$$B = \lim_{z \rightarrow 1} \frac{Y(z)}{z} (z-1) = \lim_{z \rightarrow 1} \frac{2z}{z-\alpha} = \frac{2}{1-\alpha} = \frac{-2}{\alpha-1}$$

$$Y(z) = \frac{2}{\alpha-1} \left( \alpha \frac{z}{z-\alpha} + \frac{-z}{z-1} \right)$$

$$y[n] = \frac{2}{\alpha-1} (\alpha \alpha^n - 1) u[n]$$

$$y[1] = \frac{2}{\alpha-1} (\alpha \alpha^1 - 1) \geq 1$$

$$2(\alpha^2 - 1) \geq 2(\alpha+1)(\alpha-1) \geq 2(\alpha-1)$$

$$2(\alpha+1) \geq 1 \quad (\text{this is OK, we are excluding } \alpha=1)$$

$$\alpha \geq \frac{1}{2} - 1$$

$$\alpha \geq -\frac{1}{2} \quad \text{so } \boxed{\text{any } \alpha \in (0,1) \text{ will work}}$$

A simpler way is to just compute  $y[1]$ :

$$y[-1]=0, \quad y[0] = \alpha y[-1] + x[0] = 2, \quad y[1] = \alpha y[0] + x[1] = 2\alpha + 2 = 2(\alpha+1)$$

$$y[1] = 2(\alpha+1) \geq 1 \rightarrow \alpha \geq \frac{1}{2} - 1 = -\frac{1}{2}$$

3.a)

$$y[n+2] + \frac{1}{2}y[n+1] - \frac{1}{2}y[n] = x[n+1] + x[n]$$

$$\xrightarrow{Z} z^2 Y(z) + \frac{1}{2}z Y(z) - \frac{1}{2}Y(z) = zX(z) + X(z)$$

$$\left(z^2 + \frac{1}{2}z - \frac{1}{2}\right) Y(z) = (z+1)\left(z - \frac{1}{2}\right) Y(z) = (z+1)X(z)$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{z+1}{(z+1)\left(z - \frac{1}{2}\right)} = \boxed{\frac{1}{z - \frac{1}{2}}}$$

$$h[n] = z^{-(n-1)} u[n-1]$$

3.b)

$h[n]$  is causal, so the system is causal.

$$\text{Also, } y[n] = -\frac{1}{2}y[n-1] + \frac{1}{2}y[n-2] + x[n-1] + x[n-2]$$

present output does not depend on future inputs or outputs, thus it is causal.

$$h[n] \text{ is absolutely summable: } \sum_{n=-\infty}^{\infty} |h[n]| = \sum_{n=1}^{\infty} 2^{-n} = \frac{(\frac{1}{2})^1 - (\frac{1}{2})^{\infty+1}}{\frac{1}{2} - 1} = \frac{\frac{1}{2}}{\frac{1}{2} - 1} = \frac{1}{1-2} = 2$$

So it is BIBO stable.

Also, all poles are inside the unit circle.

3.c)

$$x[n] = 4^{-n} u[n], \quad y[-1] = y[-2] = 1$$

$$X(z) = \frac{z}{z - \frac{1}{4}}$$

$$Y_p(z) = H(z)X(z) = \frac{1}{z - \frac{1}{2}} \frac{z}{z - \frac{1}{4}} = 4 \left( \frac{z}{z - \frac{1}{2}} - \frac{z}{z - \frac{1}{4}} \right)$$

$$\frac{Y_p(z)}{z} = \frac{1}{(z - \frac{1}{2})(z - \frac{1}{4})} = \frac{A}{z - \frac{1}{2}} + \frac{B}{z - \frac{1}{4}}$$

$$y_p[n] = 4(z^{-n} - 4^{-n})u[n]$$

$$A = \lim_{z \rightarrow \frac{1}{2}} \frac{Y_p(z)}{z} (z - \frac{1}{2}) = \frac{1}{\frac{1}{2} - \frac{1}{4}} = \frac{1}{(\frac{1}{4})} = 4$$

$$B = \lim_{z \rightarrow \frac{1}{4}} \frac{Y_p(z)}{z} (z - \frac{1}{4}) = \frac{1}{\frac{1}{4} - \frac{1}{2}} = \frac{1}{(-\frac{1}{4})} = -4$$

3.c cont.

$$y[n+2] + \frac{1}{2}y[n+1] - \frac{1}{2}y[n] = 0$$

$$(z^2 + \frac{1}{2}z - \frac{1}{2}) = 0 \rightarrow z = \{-1, \frac{1}{2}\}$$

$$y_0[n] = a(-1)^n + b z^{-n}$$

$$y[-1] = 1 = -a + 2b + \underbrace{y_p[-1]}_{=0} \rightarrow -a + 2b = 1$$

$$y[-2] = 1 = +a + 4b + \underbrace{y_p[-2]}_{=0} \rightarrow a + 4b = 1$$

$$\left[ \begin{array}{cc|c} 1 & 4 & 1 \\ -1 & 2 & 1 \end{array} \right] \sim \left[ \begin{array}{cc|c} 1 & 4 & 1 \\ 0 & 6 & 2 \end{array} \right]$$

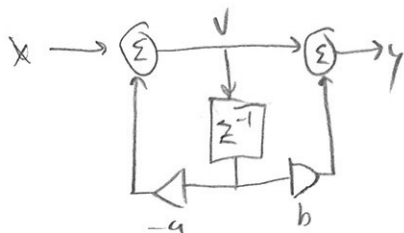
$$6b = 2 \rightarrow b = \frac{2}{6} = \frac{1}{3}$$

$$-a + 2 \cdot \frac{1}{3} = 1 \rightarrow -a = 1 - \frac{2}{3} = \frac{1}{3} \rightarrow a = -\frac{1}{3}$$

$$y_0[n] = \frac{1}{3}(z^{-n} - (-1)^n)$$

$$y[n] = \left(\frac{1}{3} + 4\right) z^{-n} - \frac{1}{3}(-1)^n + 4^{-n}, n \geq 0$$

4]



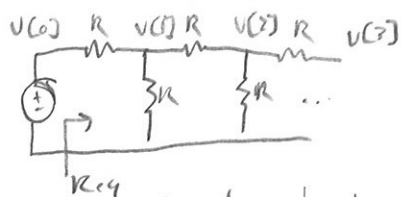
z-domain:

$$V = X + -a z^{-1} V \rightarrow V(1 + a z^{-1}) = X$$

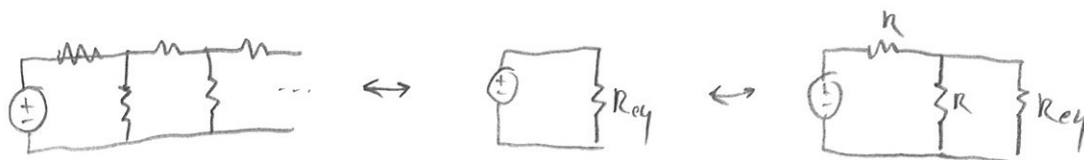
$$Y = V + b z^{-1} V \rightarrow Y = (1 + b z^{-1}) V$$

$$H = \frac{Y}{X} = \frac{(1 + b z^{-1}) V}{(1 + a z^{-1}) V} = \boxed{\frac{z + b}{z + a}}$$

5.



There is a trick that is easier than solving a difference equation:  
The ladder network is infinitely long, so it doesn't matter if we add another "rung" to it.



$$\text{So, } R \parallel R_{eq} + R = R_{eq} \rightarrow \frac{R R_{eq}}{R + R_{eq}} + R = R_{eq}$$

$$R R_{eq} + R(R + R_{eq}) = R_{eq}(R + R_{eq})$$

$$R R_{eq} + R^2 + R R_{eq} = R_{eq} R + R_{eq}^2$$

$$R_{eq}^2 - R R_{eq} - R^2 = 0$$

$$R_{eq} = \frac{R \pm \sqrt{R^2 - 4(-R^2)(1)}}{2} = \frac{R \pm \sqrt{R^2(1+4)}}{2} = R \left( \frac{1 \pm \sqrt{5}}{2} \right)$$

$$\frac{1 - \sqrt{5}}{2} < 0, \text{ so } \boxed{R_{eq} = R \frac{1 + \sqrt{5}}{2}}$$

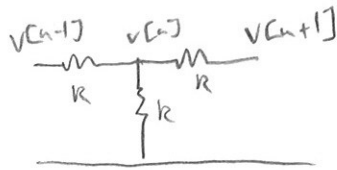
$\frac{1 + \sqrt{5}}{2}$  is called the Golden Ratio, and typically denoted as  $\phi$ . It often appears in problems involving self-similarity such as this, and is a very interesting number in and of itself.

$$\phi^2 = 1 + \phi \rightarrow \phi = \sqrt{1 + \phi} = \sqrt{1 + \sqrt{1 + \phi}} = \sqrt{1 + \sqrt{1 + \sqrt{1 + \dots}}}$$

$$\phi^{-1} = \phi - 1 \rightarrow \phi = \frac{1}{1 - \phi} = \frac{1}{1 - \frac{1}{1 - \phi}} = \frac{1}{1 - \frac{1}{1 - \frac{1}{1 - \dots}}}$$

5. cont)

The trick is easy once you know it, but isn't very general and requires being clever. Now we solve it with a difference equation:



node equation at node  $n$ . ( $n \geq 1$ ):

$$\frac{V[n] - V[n-1]}{R} + \frac{V[n] - V[n+1]}{R} + \frac{V[n]}{R} = 0$$

$$3V[n] - V[n-1] - V[n+1] = 0$$

$$V[n+2] - 3V[n+1] + V[n] = 0$$

Characteristic nodes are:

$$z^2 - 3z + 1 = 0 \Rightarrow z = \frac{3 \pm \sqrt{9-4}}{2} = \frac{3 \pm \sqrt{5}}{2} = \{ \gamma_+, \gamma_- \}$$

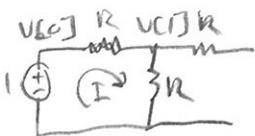
$$\sqrt{4} < \sqrt{5} < \sqrt{9} \Rightarrow 2 < \sqrt{5} < 3, \text{ so } \gamma_- = \frac{3-\sqrt{5}}{2} \text{ is } 0 < \gamma_- < 1$$

$$\gamma_+ = \frac{3+\sqrt{5}}{2} \text{ is obviously } > 1 \text{ because } \frac{3}{2} > 1 \text{ and } \frac{\sqrt{5}}{2} > 0$$

$$V[n] = a\gamma_-^n + b\gamma_+^n \quad \begin{array}{l} b \text{ must be zero, because the voltage must get smaller} \\ \text{as } n \text{ increases (it's a bunch of voltage dividers)} \end{array}$$

$a$  is whatever the source is. We can set it to 1 with out loss of generality.

$$V[n] = \gamma_-^n = \left( \frac{3-\sqrt{5}}{2} \right)^n$$



$$I = \frac{V[0] - V[1]}{R} = \frac{1 - \gamma_-}{R}$$

$$R_{eq} = \frac{V[0]}{I} = \frac{R}{1 - \gamma_-} = R \frac{1}{1 - \frac{3-\sqrt{5}}{2}} = R \frac{1}{\frac{-1+\sqrt{5}}{2}} = \frac{2R}{\sqrt{5}-1}$$

$$\frac{2}{\sqrt{5}-1} = \frac{2(\sqrt{5}+1)}{(\sqrt{5}-1)(\sqrt{5}+1)} = \frac{2(\sqrt{5}+1)}{5-1} = \frac{1+\sqrt{5}}{2} = \phi$$

$$R_{eq} = \phi R$$